Exhibit D



Mand

METROPOLITAN WEST ASSET MANAGEMENT, LLC

WEST GATE ADVISORS, LLC on behalf of the advisory client(s) named below

Dated September 19, 2008 ***REVISED as of September 22, 2008****

Notice of Calculation under ISDA Master Agreements and Related Arrangements

Abbreviated MetWest or West Gate (Party	As listed on attached Exhibit A	
B) client reference(s):	3.6	

Reference is made in this notice (this "Notice") to the following details concerning various ISDA Master Agreements and related arrangements (the "Agreements"):

Party A:	Lehman Brothers International (Europe) and/or Lehman Brothers Special Financing Inc. and any and all other Lehman Brothers affiliates as applicable
Guarantors / Credit Support Providers:	Lehman Brothers Holdings Inc. (London Branch), Lehman Brothers Holdings Inc. and any and all other Lehman Brothers affiliates as applicable to the various Agreements (collectively, the "Lehman Parties")
Party B:	Metropolitan West Asset Management, LLC ("MetWest") or West Gate Advisors, LLC ("West Gate"), solely as investment manager and agent for its clients listed on Exhibit A
ISDA Master Agreements and related Schedules:	Various dates, as may have been amended from time to time
Credit Support Annexes:	Various dates, as may have been amended from time to time

Metropolitan West Asset Management TEL TEL eti a Minde i e devant ande ei e

FAX A.S.

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Notice is hereby given, with reference to and incorporation of, each and all applicable notices filed (each dated on or about September 16-19, 2008) on behalf of each Party B named in this notice, as to the calculations required under Paragraph 6(d) of the ISDA Master Agreement, as those calculations are shown in Exhibit B. Such calculations were made as described in Paragraph 6(d) of the ISDA Master Agreement and have been prepared using the best information available under the circumstances. <a href="Exhibit B was further revised as indicated regarding MetWest Client 768 (SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund) based upon further information that became available. See Exhibit B for additional details. Accordingly, the prior statement is being resubmitted, with Bates number 1036 replacing prior Bates number 1006 and Bates number 1037 replacing prior Bates number 1021.

1. Effective Date of Termination.

The effective date of the notice and the termination for each transaction was Tuesday, September 16, 2008 or Wednesday, September 17, 2008, as provided in all applicable notices dated on or about September 16-19, 2008.

Defined Terms.

Capitalized terms not defined in this Notice shall have the meanings given to them in the Agreements.

3. Reservation of Rights.

To the extent that any funds are due to any of the Lehman Parties by a Party B as a result of the termination and close-out of a transaction involving that Party B, MetWest (or West Gate, as applicable), (to the extent it continues to have authority from that Party B), will use reasonable efforts to make those funds available for payment to that Lehman Party upon satisfactory resolution and written agreement of the amount owed; provided, however, that MetWest (or West Gate, as applicable), and each such Party B will continue to have the right to apply any set-off or deductions permitted or required under applicable law or under contractual rights.

Executed on the first date specified above.

METROPOLITAN WEST ASSET MANAGEMENT, LLC,

on behalf of each applicable Party B named in this notice

By:

Name and Title: Joseph D. Hattesohl Chief Financial Officer

WEST GATE ADVISORS, LLC.

on behalf of each applicable Party B named in this notice

By: Name and Title: Joseph D. Hattesohl

Chief Financial Officer

Delivery information for this notice:

Allyson M. Carine Lehman Brothers 1271 Sixth Avenue 43rd floor New York, NY 10020 acarine@lehman.com Fax 646-758-4124

Jessica Laut Legal Lehman Brothers Fax (212) 419-2117

LEHMAN BROTHERS SPECIAL FINANCING INC

Confirmations Group

Facsimile: (+1) 646-885-9551 (United States of America)

Telephone: 212-320-0142 (Kathleen Harrison)

Lehman Brothers International (Europe) 25 Bank Street London E14 L5E **ENGLAND**

Fax: 011-44-22-7102-2044

Lehman Brothers Special Financing Inc. c/o Lehman Brothers Inc. Corporate Advisory Division Transaction Management Group 745 Seventh Avenue New York, New York 10019 Attn: Documentation Manager

Telephone No.: (212) 526-7187

Fax: (212) 526-7672

Exhibit A

Schedule of Party B Entities

(All entities (and their affiliates) listed below, under one or more master agreements with Metropolitan West Asset Management, LLC OR West Gate Advisors, LLC acting as investment manager)

Metropolitan West Low Duration Bond Fund (MetWest 701)

Metropolitan West Total Return Bond Fund (MetWest 702)

Metropolitan West Alpha Trak 500 Fund (MetWest 703)

Metropolitan West Intermediate Bond Fund (MetWest 704)

Metropolitan West High Yield Bond Fund (MetWest 705)

Metropolitan West Strategic Income Fund (MetWest 706)

Metropolitan West Ultra Short Bond Fund (MetWest 707)

West Gate Strategic Income Fund I Master Fund, Ltd. (West Gate 1002)

West Gate Mortgage Assets, L.P. (West Gate 1001)

West Gate Leveraged Loan Master Fund, L.P. (West Gate 1004)

Banner Health (System) (Met West 125)

Mayo Clinic (Met West 1601)

San Diego Foundation (Met West 1430)

SEI Institutional Investments Trust – Core Fixed Income Fund (Met West 760) SEI Institutional Investments Trust – Long Duration Fund (Met West 763)

SEI Institutional Investments Trust – Extended Duration Fund (Met West 764)

SEI Institutional Managed Trust - Core Fixed Income Fund (Met West 761)

SEI Institutional Managed Trust - High Yield (formerly Met West 762)

Banner Health Retirement Income Plan (Met West 126)

Mayo Clinic Master Retirement Trust (Met West 1607)

Trinity Health Pension Plan (Met West 1611)

Supervalu Inc. Master Investment Trust (Met West 127)

MWAM Opportunity Master Fund, B.V. (Met West 1005)

SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund (Met West 768)

Russell Institutional Investments, LLC—Russell Core Bond Fund (formerly known as Frank Russell Trust Company-Russell Common Trust Core Bond Fund) (Met West 778)

Russell Investment Grade Bond Fund (formerly known as Russell Investment Company Fixed Income I Fund) (Met West 774)

Russell Strategic Bond Fund (formerly known as Russell Investment Company Fixed Income III Fund) (Met West 775)

Russell Investment Company MultiStrategy Bond Fund (Met West 776)
Russell Investment Funds Core Bond Fund (Met West 777)

Exhibit B

Calculations Pursuant to Paragraph 6(d) of the applicable ISDA Master Agreement

MetWest / West Gate - Summary All Accounts Lehman Swaps Termination

Acct	Name	Valuation	Total Swaps Market	AND THE PROPERTY OF THE PROPER	Net (Pavable)
125	Banar Loofth Contain (Mart 111 - 1 400)	Date	Value	Collateral Value*	Receivable
126	Paract Usith Definer (Wet West 125)	9/16/2008	(3,785,955.33)	(2 420 016 53)	(1 365 038 80)
127	Sunce heald kelifement income Plan (Met West 126)	9/16/2008	(204,143.51)		(200,000,000)
107	Supervalume: Master moestment trust (Met West 127)	9/16/2008	(11.911.379.44)	(10 493 992 46)	(4 447 206 00)
107	Metropolitan West Low Duration Bond Fund (MetWest 701)	9/16/2008	(39,508,984,33)	01.300,001,011	(30 5/16 004 33)
703	Metropolitan West Total Return Bond Fund (MetWest 702)	9/16/2008	(146, 154, 513.96)	The Comment of the Co	(146 154 542 06)
202	Metropolitar West Alpha Trak 500 Fund (MetWest 703)	9/16/2008	(3,861,110.66)	The second designation of the second	(3 864 140 86)
705	Metropolitan West Intermediate Bond Fund (MetWest 704)	9/16/2008	(2,620,075.64)	TO THE PROPERTY OF THE PROPERT	(2,620,075,64)
706	Metropolitan Wast Ctrassic Land Fund (Wetwest (US)	9/16/2008	(1,841,265.70)		(1 841 265 70)
707	Metropolitan West Strategic Income Fund (Metvyest 706)	9/16/2008	(27,593,082.15)	And Additional Confession of the Confession of t	(27.593.082.15)
760		9/16/2008	(7,512,214,99)	The Control of the Co	(7,512,214,99)
	(ng/) Isaw land (inter the control of the control o	8/16/2008	(40,281,015.58)	\$	(40,281,015.58)
761	SEI Institutional Managed Trust - Core Fixed Income Fund (Met West 761)	9/16/2008	(50 130 430 07)		The state of the s
763	SEI Institutional Investments Trust - Long Duration Fund (Met West 763)	9/18/2008	(4.000,450.97)		(23, 132, 430, 97)
764	SEI Institutional Investments Trust - Extended Duration Fund (Mat West 784)	000000000000000000000000000000000000000	(1,300,043.01)		(1,900,643.61)
10000	ליום (אפון האפון) אונים המשונה המשונה האפון	9/ 10/2008	7,568,232.39	1	7,568,232.39
768	SEI Global Master Fund Pic and Sub-Fund: SEI (SGMF) US Fixed Income Fund (Met West 768)	9/16/2008	(593,025.55)	(770,520.85)	177,495.30
1001	West Gate Mortgage Assets, L.P. (West Gate 1001)	9/16/2008	(348 GEA ()E)	COLUMN CONTRACTOR CONT	
7001	West Gate Strategic Income Fund I Master Fund, Ltd. (West Gate 1002)	9/16/2008	(4 347 CA 745 F)	(022,401.22)	473,497.16
1430	San Diego Foundation (Met West 1430)	9/16/2008	(203 840 03)	(00,000,00)	(1,072,427.56)
1011	Trinity Health Pension Plan (Met West 1611)	9/16/2008	17 671 568 45	16 014 183 93	(203,549.03)
t	Company Fixed Income Fund) (Met West 774)	9/17/2008	(3,521,607.12)	77.001,71.31,000	(3,521,607,12)
775	Russell Strategic Bond Fund (formerly known as Russell Investment Company Fixed Income III Fund) (Met Work 1775)	9/17/2008	(5,310,064.11)	1	(5 310 064 11)
9//	Russell Investment Company MultiStrategy Bond Fund (Met West 778)	0/47/2000		A VANCO A MARKATAN AND AND AND AND AND AND AND AND AND A	
777	Russell Investment Funds Core Bond Fund (Met West 777)	9/17/2008	(17,364,793.07)		(17,364,793.07)
)	known as Frank Russell Trust Company-Russell Common Trust Core Bond Ford (formerly Fund) (Met West 778)	9/17/2008	(2,005,225.67)	4	(2,005,225.67)
			The state of the s		

* Negative collateral is client-owned collateral held at Lehman.

9/22/08 REVISION of page #1006 from letter dated 9/19/08

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Exhibit B		-	Total Saute	A Settle	Amount	(174, 193.06) \$ (3,087,841,18)	(74.453 13) \$ (698 114 15)	(2) . F (2) .
				Accrised interest				
					0,0	10,230.23 \$ (2,313,548.12) \$	6,497.76 \$ (623,661.02) \$	
				Bloomberg Settle Price # of Units Current Face Principal	10 30E DE		6,497.76	
				# of Units	10 295 25	1	0,487.0	
	Quotes / Sources			Settle Price	(283,009)	100 00/	(20.001)	
	Quotes		į	Bloomberg	(283.009)	(95 081)		
-			ation	Vate	9/16/2008	8/16/2008		
			Adolesia	7	7	2008-11-05		
				4000 // CLA	ומרט (נבח)	ISBPS (LEH)		**************************************
			c	4MO TRS S&P500/IISO004M 14BBS /I FLIX	- M+000000000000000000000000000000000000	THING INS SATISTICATION - 15BPS (LEH)		
			Description		AAAA TOO	OK DIME		
		MetWest	Swap ID	STRLB0004	STRIBOOR	2000	Grand lota	

Total Swaps	8			\$ (3,785,955.7
Collateral	Asset 313384F95 313384J83	Par Amount (788,000) (1,634,000)	Price 99.997 99.877	Price 99.997 \$ (787,977.3 99.877 \$ (1,632,039.2
Total Collateral Value	teral Value		-	\$ (2.420.016.5
NET SETTL	NET SETTLEMENT AMOUNT		er bayy	0 14 30 4 30

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management 1766 Wilshim Bar senset, Subr. 1819 Lee Angeles, Casterna, 1919g

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TL 310,966,8998 | Ax 318,366,8981 | WWW.mvairding

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MANAGEMENT STATES OF THE SECOND STATES TL 310,946,5900 FAX 310,966,5961

Metropolitan West Asset Management 11766 Wilbidge Barkward, Sale, 1689 Les Angeles, Colfessia Hange

Description Maturity Date ABS CDS.W ABX.HE.AAA 07.1 (LEH) 2023-08-25 91/6/2008 ABS CDS.W ABX.HE.AAA 07.1 (LEH) 2037-08-25 91/6/2008 ABS CDS.W ABX.HE.AAA 07.1 (LEH) 2034-08-25 91/6/2008 ABS CDS.W ABX.HE.AAA 07.1 (LEH) 2034-08-25 91/6/2008 ABS CDS.W ABX.HE.AAA 07.2 (LEH) 2034-08-25 91/6/2008 ABS CDS.W ABX.HE.AAA 07.2 (LEH) 2024-08-06 91/6/2008 15 YR NO.3 AND QTRIY YOLIL FIRS R 7 86 (LEH) 2022-06-04 91/6/2008 16 YR 2-10 CMS 1YR FRIZED 2028-01-25 91/6/2008 575Y IMPLIED VOL SWAP A 55% (LEHMAN) 2017-05-18 91/6/2008 575Y IMPLIED VOL SWAP A 55% (LEHMAN) 2017-05-18 91/6/2008 575Y IMPLIED VOL SWAP A 52% (LEH) 2028-01-25 91/6/2008 575Y IMPLIED VOL SWAP A 52% (LEH) 2028-01-25 91/6/2008 575Y IMPLIED VOL SWAP A 52% (LEH) 2038-01-25 91/6/2008 575Y IMPLIED VOL SWAP A 520 (LEH) 2038-01-25 91/6/2008 ABS CDS-W ABX HE AA 07-2 (LEH) 2038-01-25 91/6/2008 ABS CDS-W ABX HE AA 07-2 (LEH) 2038-01-25
Maturity Date Markit Stanley JP Morgan CSFB Lynch 2037-08-25 SH16/2008 48.359 48.375 Lynch 2037-08-25 SH16/2008 48.360 48.375 Lynch 2037-08-25 SH16/2008 48.360 48.375 Lynch 2032-05-26 SH16/2008 48.830 48.375 Lynch 2022-05-04 SH16/2008 48.830 48.375 Lynch
Marturity Date Markit Stanley Phorgan CSF 2043-08-25 9716/2008 48,350 48,356 48,375 2045-05-25 9716/2008 48,350 48,375 2032-08-25 9716/2008 48,370 48,380 48,375 2032-08-04 9716/2008 48,370 48,380 48,375 2032-08-04 9716/2008 48,870 48,813 48
Maturity Date Markit Stanley JP 2037-08-25 9/16/2008 48.360 48.359 2037-08-25 9/16/2008 18.570 18.589 2037-08-25 9/16/2008 18.570 18.589 2037-08-25 9/16/2008 46.360 48.359 2037-08-25 9/16/2008 45.820 45.829 2017-08-05 9/16/2008 - 6.138 2017-08-05 9/16/2008 - 6.138 2017-08-05 9/16/2008 - 6.138 2017-05-18 9/16/2008 - 6.138 2017-05-28 9/16/2008 - 6.138 2017-05-18 9/16/2008 - 6.138 2022-05-29 9/16/2008 - 9.670 2038-01-25 9/16/2008 - 0.550 10.550 2038-01-25 9/16/2008 10.500 10.500 2038-01-25 9/16/2008 10.500 10.500 2038-01-25 9/16/2008 10.500 10
Maturity Date Markit 12031-08-25 9416/2008 48.360 2031-08-25 9416/2008 148.360 2031-08-25 9416/2008 148.360 2031-08-25 9416/2008 46.350 2011-10-15-18 9416/2008 10.500 2017-05-18 9416/2008 10.500 2017-05-18 9416/2008 10.500 2038-01-25 9416/2008 10.500 2038-01-25 9416/2008 10.500 2038-01-25 9416/2008 10.500 2038-01-25 9416/2008 10.500 2038-01-25 9416/2008 10.500 2038-01-25 9416/2008 10.500 2038-01-25 9416/2008 10.500 2038-01-25 9416/2008 10.500 2038-01-25 9416/2008 18.570 2038-01-25 9416/2008 2038-01-25 9416/2008 2038-01-25 9416/2008 2038-01-25 9416/2008 2038-01
Maturity C 2037-08-25 2038-01-25
P 2
Description ABS CDS-W ABX-HE-AAA 07.1 ([EH) ABS CDS-W ABX-HE-AAA 07.1 ([EH) ABS CDS-W ABX-HE-AAA 07.1 ([EH) ABS CDS-W ABX-HE-AAA 07.2 ([EH) ABS CDS-W ABX-HE-AAA 07.2 ([EH) 15 YR NC 3-MO QTRLY CALL TS R 7.88 ([EH/MAN]) 10 YR 2-10 CMS 1YR FIXED 9.28% ([EH/MAN]) 575Y IMPLIED VOL SWAP 5.65% ([EH/MAN]) 575Y IMPLIED VOL SWAP 4.65% ([EH/MAN]) ABS CDS-W ABX-HE-AA 07.2 ([EH/MAN]) ABS CDS-W ABX-HE-AAA 0
Swap D

Metropolitan West Low Duration Bond Fund (MetWest 701)

\$ (39,508,984,33)	w	•	\$ (39,508,984,33)
Total Swaps	Collateral	Total Collateral Value	NET SETTLEMENT AMOUNT*

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to venfication of collateral values.

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Metropolitan West Total Return Bond Fund (MetWest 702)

Exhibit B	Total Settle	44	550.00 \$ (6,196,140.00)	,		. \$ (32,618.25)	. \$ 611,709.63	\$ 3,342,170.70	. \$ (43,130.00)	8	705, 106, 40 \$ 1,711,629,95	۸.	5 072 22 6 (447,759.28)				3,690 13 \$ (2,811,084,87)	\$ (2,811,084,87)	192.50 \$ (1,807.207.50)	\$ (6,703,700.00)	\$ (23,049,891.91)	1,365 10 \$ (10,898,536.90) O	\$ (8,549,059,17)	\$ (6,496,026.67)	\$ (2,804,118.18)	\$ (13,533,388.89)	••	s	8	**	2,755.67 \$ (3,248.013,33)
	å	6,900,000 \$ (3,738,420,00) \$	9 69	67	65)	4,810,000 \$ (32,618,25) \$	9 6	0,044,170,70		6 00.536.4.7.	\$ (8 105 946 00) *	\$ (6 458 844 CO) e	\$ (1.571,024,00) \$	59	\$ (2,814,775.00) \$	\$ (2,814,775.00) \$	\$ (2,814,775.00) \$	\$ (2,814,775.00) \$	5	\$ (6,712,500.00) \$	\$ (45,054,033,00) \$	* (10 503, 902 00) *	\$ 16 50 600 001 \$	\$ (00,000,100,000,000,000,000,000,000,000,	\$ (20 500 575 6 1 8 1 8 1 8 1 8 1 8 1 8 1 8 1 8 1 8 1	\$ (12) 343 COO CU) \$	\$ (7,745,000,00) \$	6 (00,000,000,r) 6	\$ (00,000,00)	\$ (2,044,450,00) \$	(00'000'00's
	# of Units Cur	48.360 12.000,000 12.00	6,100,000	7,000,000	45.820 9,250,000 9,250	10 290 000	L	L	1	L	8,565,000	6,835,000	1,660,000	1,185,000	3,145,000	1	3,145,000	3, 145,000	2,500,000	1	1	10,500,000	45.820 12.000.000 12.000.000	Ļ	ľ	15 000 000	7,500,000	L	1	6.000,000	+
Sources	Merrill CSFB Lynch				. (0 333)	5,750	- 8.500	. (0.411)		5.451 5.586	•		,													,		,			advantage of the same of the s
Quotes / Sources	Morgan Stanley JP Morgan Cdtbank 45,819 45,813	$\perp \downarrow$	48 35g 48 37g	1	L	6,139	8.772	(0.452)	9.670	•		6 375		ľ	L	L	Ĺ	48.359 48.375	10 500 10.500	18,569 18,563		18.569 18.563		1		1	\downarrow	1	\perp	45.819 45.813	
	Valuation Markit Date 9/16/2008 45:820	5 9/16/2008 48.360	9/16/2008	9/16/2008	9/15/2008		a strange	┸	_	0/10/10/10	L	9/16/2008	9/16/2008	9/16/2008	9/16/2008		9/15/2008	9/16/2008	9/16/2008 10,500	9/16/2008 18 570	0/10/2000 10.5/0		G/18/2008	9/15/2008	a/vc/av/a	0/18/2008	0/18/2008 43.0X()	0/46/2008	078 CM 00020 0		
		EH) 2037-08-25 3H) 2048-05-24			E	(FHMAN) 2017-10-16	T	Ī	T					H) 2038-01-25				1/		H) 2046-05-25											Control of the Contro
	Description ABS CDS-WABX-HE-AAA 07-2 (LEH	ABS CDS-W ABX-HE-AAA 07:1 (LEH)	ABS COS-W ABX-HE-AAA 07-1 (LEH)	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	SYSV MAD JEN VOL SMAN S SEW IN THE	SYSY IMPLIED VOL SWAP 4,65% II FHMAN	15 YR NC 3-MO GTRLY CALL 7 16 (I FHMAN)	SYSY IMPLIED VOL SWAP 4 52375% II FHMAN	14.875 4/11 IRS R 5.4771 (LEHMAN)	ABS CDS-W ABX-HE-BBB- 07.2 (LEHMAN)	ABS CDS-W ABX-HE-BBB- 07-2 (LEHIMAN)	ABS CDS-W ABX-HE-888-07-2 (LEHMAN)	ABS CDS-W ABX-HE-AA 07-2 (LEH)	ASS CUS WARK HE AA 07-2 (LEH)	ABS CDS-W ABX-HE-AA 07-2 (LEH)	ARS CHS WARY HE AN OF 2 (LEH	ABS COS-WARK HE AAA 07 4 0 EU	ABS CDS-WARX HE AA 07.2 // EM	ABS CDS-W ABX-HE-AA 06-3 // EU	ABS CDS-W ABX-HE-AA 06-2 (LEH)	ABS CDS W ABX-HE-AA 06-2 (LEH)	ABS CDS-WABX-HE-AAA 07-2 (LEH)	ABS CDS-W ABX-HE AAA 07-2 (LEH)	ABS CDS-W ABX-HE AAA 07-2 (LEH)	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	ABS CDS-W ABX-HE-AAA 07-2 (LEH	ABS CDS-WABX-HE-AA 06-2 (LEH)	ABS CDS W ABX + 1E - AAA 07.2 (LEH)	ABS CDS-W ABX-HE-AAA 07-2 (LEH)		
	MetWest Swap ID ABX600085	ABX600088	ABX600094	CAMADZERIO	SWAPSOSI B	SWAP465LB	SWAP716LB	SWAP452LB	SWAP547LB	ABX600011	ABX600013	ABX60001/	ABXBOODED	ABYGOODED	ABXSCOORS	ABX60064	ABX600069	Τ	ABX600072			П	T	7			1	T		Grand Total	

\$ (146,154,513.96)	*	\$ [\$ (146,154,513.96)]
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT

Positive Amount represents payment to MetWest portiono. Final settlement amount subject to verification of collaberal values TTL 318,966,8980 FAX 310,966,8981 Metropolitan West Asset Management 1896 Wicking Briskogset, Sigio. 1867 Sie Angelio, Certagnia 19813

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\$ (3,861,110.66)

Total Swaps

Collateral

\$ (3,861,110.66)

\$ (3,861,110.6)	verification of collateral values.	TL
Total Collateral Value NET SETTLEMENT AMOUNT	nt represents payment to MetWest portfolio. Final settlement amount subject to verification of collatoral values.	Metropolitan West Asset Hanagement Tr 11766 Wikhtim Samerand, Same 1568 - ra Los Chames G. Casamus 1991

	()												Exhibit B
					Quotes	Quotes / Sources							
					***************************************				SATAL PROPERTY OF THE PROPERTY				
	Materito	Valuation	170	Morgan	:		Memili						Total Cattle
***************************************	20.48-05.25	0/48/2008	40 530	Steiney	Jr. Morgan	CSFB	Lynch	Settle Price	# of Units	Current Face	Principal	Accrited inferest	Amount
	2038 01 26	01467000	0.00	8000	18,563	•	·	18.570	300,000	300.000		-	The same and
15 YR NC 3-MO OTRI V CALL IDE D 7 BB / CUI	20.000	37.101.700	45.820	45,819	45.813	,	ŧ	45.820	500,000	500 000	\$ 1270 000 001		\$ (444,438.83)
5Y5Y IMPLIED VOI SWAD 4 NEW / I ELIAKAMI	DO-00 2070	9/10/2008	,	(0.333)	~	(0.333)	ż	(0.333)	000,069	690 000		4 436.47	\$ (270,567.78)
5Y5Y IMPLIED VOI SWAP & 65% /I EHMAAN	2047-10-10	9/16/2008		6.139		,	5.750	5.945	310,000	310,000	i		\$ (2,294.25)
15 YR NC 3-MO OTRI V CALL 7 46 0 CLARANI	81-00-7102	9/16/2008		8.772	٠	,	8.500	8.636	2 000 000	2000,000	479 330 00		\$ 18,428.57
1	C7-C0-7707	9/16/2008		(0.452)		(0.411)		(1 43 t)	2000 000	200000000000000000000000000000000000000	007777	9	\$ 172,722.00
SECTION OF SWAP 4.523/5% (LEHMAN)	2017-05-24	9/16/2008	,	9.670			O KOO	70000	2000,000	ל'נוסה'חחה'		64	\$ (8,626.00)
ABS CUS-W ABX-HE-88B-07-2 (LEHMAN)	2038-01-25	9/16/2008	5.380	5.375	5 350		2000	8,000	000,061,1	1,130,000	\$ 108,310.50		\$ 108,310.50
ABS COS-W ABX-HE-BBB- 07.2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5375	5 350			0.350	000'06	000'06	\$ (85,178.00)	\$ 275.00	\$ (84,901.00)
ABS COS-WABX-HE-BBB- 07.2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5375	5 35B		*	9.360	485,000	485,000	\$ (459,004,00)	\$ 1,481.94	\$ (457,522.06)
	2038-01-25	9/16/2008	10.500	10.500	10 500		'	0.350	220,000	220,000	220,000 \$ (208,208,00)	\$ 672.22	\$ (207,535,78)
	2038-01-25	9/16/2008	10.500	10 500	10 500			000.01	155,000	155,000	\$ (138,725.00)	\$ 181.87	\$ (138,543,13)
	2038-01-25	9/16/2008	10.500	10.500	10,500		,	005.01	155,000	155,000	\$ (138,725.00)	\$ 181.87	\$ (138,543,13)
	2038-01-25	9/16/2008	10,500	10.500	10 500			000.01	000,661	155,000	\$ (138,725.00)	\$ 181.87	\$ (138.543.13)
	2046-05-25	9/16/2008	18.570	18 569	18 583		,	0000	155,000	155,000	\$ (138,725.00)	\$ 181.87	\$ (138.543 13)
	2046-05-25	9/16/2008	18 570	18 580	10 563		•	18.570	865,000	865,000	865,000 \$ (704,369.50)	\$ 89.88	(VS 6/4 PO/) \$
	2038-01-25	9/16/2008	45.820	45 R19	45.813	•	1	18.570	435,000	435,000	435,000 \$ (354,220.50)	•	\$ (354.175.11)
	2038-01-25	9/16/2008	45.820	45.810	45.813	_	,	45,820	1,500,000	1,500,000	\$ (812,700.00)	\$	\$ (812,003,33)
***************************************	2038-01-25	9/16/2008	45.820	45.819	45 813			45.820	150,000	150,000	\$ (81,270.00)	\$ 69.67	\$ (81,200,33)
			-	-			•	40.660	000,000	200,000	700,000 \$ (379,260.00)	\$ 325.11	\$ (378 934 89)
	The second secon	The second secon									TO	Commence of the Commence of th	Contract to the contract to th

Metropolitan West Alpha Trak 500 Fund (MetWest 703)

TEL 218,546,5008 FAL 318,986,896.3 WWW. INVENTABLE CO.

Management	
Hetropolitan West Asset Management	LOS AND AND COMPANY OF THE PARTY OF THE PART

	Total Settle	Amount	(387,258.75)	(205 579 03)	(40E 001 E7)	(4 Set Ca)	1 100 04	410 437 60	14 736 201	59 427 00	59 749 79	(75 975 27)	(84 913 53)	(84.913.53)	(84.913.53)	(84 913 53)	(67 124 RK)	(647, 285, 91)	(325,678.44)	(54, 133, 56)
	77	30 57	4 50 30	22.00	340.33				•		14,134.40 \$	99.73	111.47 \$	11147 \$	111.47 \$	11147 \$	7.15 \$	82.59	41.56 \$	46.44
	Acaued	100 001	201,500,000	206.560.001 \$	406,350,001 \$	(1.263.50) \$	188 94 \$	138,177,60 \$	(1,725,20) \$	59,427.00 \$	45,585.39 \$	(76,075,00) \$	(85,025.00) \$	(85,025,00) \$	85,025,00) \$	(85,025,00) \$	(67,132.00) \$	(647,368,50) \$	(325,720,00) \$	(54, 180, 00) \$
	G. Britain		•	60	750,000 \$ (406	380,000 \$ (1	20,000 \$	800,000 \$ 138	400,000 \$ (1.	620,000 \$ 59	826,000 \$ 45,	85,000 \$ (76,	s	49	69)	95,000 \$ (85,	30,000 \$ (67.	**		100,000 \$ 64
П	Current Face						20,000	*							1				Correspond	1
	rice # of Units	48.360 750.000	18.570 250,000	48.350 400,000		0.333) 390,000		8,636 1,600,000	(0.431) 400,000		eo	-	-	1			_	1	400,000	
	THE Settle Price	48	18	- 48	. 45	4	_	8 500		8.500	9	9	9	10	,		48	20 0	7 7 7	, i
8	Merrill CSFB Lynch			•		(0.333)	,	4	(0.4:1)	1	0.000				-		-	,	-	-
Quotes / Sources	Citibank	,	,	•			-	,		, 20	0.40	+			,	-			,	
ð	-	48.375	18.563	48.375	43,613	+	1	1			40.500	10.500	10 500	10 500	10 500	48 375	18 583	18.563	45.813	45.813
	Mor		***************************************	46.359		4 430	0.773	(0.452)	9 670		10 500			ľ		48.359			45.819	45.819
	2 2				L	CA	08	le C	180	180	L	10 500					L			38 45.820
	> <u>-></u> -	200000000000000000000000000000000000000	+	╁	╁	┝	-	╀	╀	┝	5 9/16/2008	5 9/16/2008	5 9/16/2008	5 9/16/2008	5 9/16/2008	5 9/16/2008	5 9/16/2008	Н	+	5 9/16/2008
***************************************	Maturity 2013 7 08 25	SOME OF SE	2037.08.25	2038-01-25	2022-06-04	2017-10-16	2017-05-18	2022-05-25	2017-05-24	2011-04-30	2038-01-25	2038-01-25	2038-01-25	2038-01-25	2038-01-25	2037-08-25	2046-05-25	2046-05-25	2038-01-25	2038-01-25
	H	H	E	EH)	1 R 7.88 (LEH)	(LEHMAN)	(LEHMAN)	6 (LEHMAN)	5% (LEHMAN)	(Z	Î	Ŧ	Ŧ	9	£	(H)	+	-	H	747
	HE-AAA 07-1 (L	HE-AA 06-2 (LE	HE-AAA 07 1 (L	HE-AAA 07-2 (L	TRLY CALL IRE	JL. SWAP 5,05%	N. SWAP 4.65%	TRLY CALL 7.4	L SWAP 4 5237	5.4771 (LEHM)	HE-AM 07-2 (LE	HE-AA 0/-2 (LE	HE-AA 07-2 (LE	HE-AA 07-2 (LE	ME-AA U/-2 (LE	יייייייייייייייייייייייייייייייייייייי	HE-AA U6-2 (LE.	7E-AA 06-2 (LE	4F AAA 07 2 7 6	7 7 7 7 7 7
	Description ABS CDS-WABX-HE-AAA 07-1 (LEH)	ABS CDS-W ABX-HE-AA 06-2 (LEH)	ABS CDS W ABX HE AAA 07 -1 (LEH)	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	15 YR NC 3-MO QTRL Y CALL IRS R 7.88 (LEH)	SYSV IMPLIED VOL SWAP 5.05% (LEHMAN)	SYSY IMPLIED VOL SWAP 4 65% (LEHMAN)	15 YR NC 3-MO OTRLY CALL 7 16 (LEHMAN)	5Y5Y IMPLIED VOL SWAP 4 52375% (LEHMAN)	14.875 4/11 IRS R 5.4771 (LEHMAN)	AS CUS WABX-HE-AA 07-2 (LEH)	ABS CUS-WABX-HE.AA 07-2 (LEH)	ABS CUS-W ABX-HE-AA 07-2 (LEH)	AGS CUS-W ABX-HE-AA 07-2 (LEH)	ABS CDS:WASKING AN U. 2 (LEH)	ADD COS W ADV-DC-ACA U/-1 (LEH)	ABS CUS-WABX-HE-AA U6-2 (LEH)	ABS COS-W ABX-HE-AA 06-2 (LEH)	ABS CDS.W ABX.HE DAD 07 201 CD	
	MetWest Swap ID Da ABX600081 AB	ABX600088 AE			T	- [Т	- 1	7	1	ADVENDAGA	-	T	T	T	Ī	T	Î	Τ	1

Metropolitan West Intermediate Bond Fund (MetWest 704)

\$ (2,620,075.64)	479	\$ (2,620,075.64)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*

Positive Amount represents payment to MetWest portiolip. Final settlement amount subject to verification of collateral values.

ŀ	3000	3 3	6477 819	38.54	5.54	38.54	14	87.25	(610,647.	841,265.7	•	841,265.7	eral values				W 500
•	* •	*	2	•	-	-		u	49	5		\$ 5	ollat		6	3 44.	
			48.13	181.87	1	1	i	1	. 1	L			etion of co	*	12 12 13 14	56689	
*			•	1	£	نـــــــــــــــــــــــــــــــــــــ							to verific		2006 2006 2007 2007 2007 2007 2007 2007	12	**************************************
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	Accrued Interest Amount \$ 5 7 \$ 7 \$ 7 \$ 7 \$ 7 \$ 8 \$ 7 \$ \$ 120 \$ \$ 181 87 \$ 138 \$ 138 \$ 181 87 \$ 138 \$ 181 87 \$ 138 \$ 138 \$ 181 87 \$ 138 \$
A PARTY TO THE PARTY THE PARTY TO THE PARTY	rincipal 7,133.64 120,805,40 55,300,40 (472,867,50) (138,725,00) (138,725,00) (138,725,00) (138,725,00) (138,725,00) (387,300,00) (610,725,00)
A CONTRACTOR OF THE PARTY OF TH	Current Face P 120,000 \$ 1400,000 \$ 525,000 \$ 155,000 \$ 155,000 \$ 155,000 \$ 155,000 \$ 155,000 \$ 750,000 \$
	# of Units 120,000 1,400,000 580,000 523,000 155,000 155,000 155,000 155,000 750,000
	Settle Price 8 545 8 636 9 585 9 585 10 500 10 500 10 500 18 570
urces	Merrill 2,750 8,5760 9,500
Quotes / Sources	Merrill JP Morgan Lynch 5.7 5.7 5.7 6.50 10.500 10.500 10.500 10.500 10.500 10.500 10.500 10.500 10.500 10.500
	Morgan Stanley 6 139 8 772 9 925 10 500 10 500 10 500 10 500 10 500 10 500 10 500 10 500 10 500
	Markit 19,830 10,500 10,500 10,500 48,360 18,570
	Valuation Date 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008
	Maturity 2017-10-16 2017-05-18 2017-05-24 2037-06-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25
	Description 5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN) 5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN) 5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN) ABS CDS-W ABX-HE-AA 07-2 (LEH) ABS CDS-W ABX-HE-AA 07-1 (LEH)
	MetVhest Swap SWAP565LB SWAP465LB SWAP462LB SWAP462LB SWAP462LB SWAP462LB ABX600050

Metropolitan West High Yield Bond Fund (MetWest 705)

\$ (1,841,265.70)		\$ (1,841,265.70)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of colli

Metropolitan West Asset Management 11768 Wibdias Box-ward, Sub-1569 Los Angele, Callenda 19938

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Williams .	

Metropolitan West Strategic Income Fund (MetWest 706)

	Total Settle Amount 1055,500 0 \$ (981,055,50) 0 \$ (516,345,00) \$ (6,650,00) \$ 96,682,02		415.56 \$ (3,256,784.44 275.00 \$ (2,581,725.00 068.22 \$ (1,245,071,78
	Accrued Interest \$ 104.50 \$ \$ 55.00	w en en en en en en en en	9 60 60
	Principal \$ (981,160.00) \$ (516,400.00) \$ (6,650.00) \$ 5,78,406.00	\$ 1.381.776.00 \$ \$ (21.565.00) \$ \$ (1.416.892.00) \$ \$ (1.416.892.00) \$ \$ (1.06.3400.00) \$ \$ (1.66.33400.00) \$ \$ (3.257.701.00) \$	\$ (2,582,000,00)
	Current Face 1,900,000 1,000,000 2,000,000 1,660,000 5,000,000	16,000,000 5,000,000 1,740,000 12,500,000 13,000,000 3,070,000 4,000,000	2,300,000
	Settle Price # of Units 48.360 1,090,000 48.360 1,090,000 (0.333) 2,000,000 1,550 1,650,000 1,550 5,000,000	12,000,000 13,000,000 17,40,000 17,40,000 12,500,000 13,000,000 13,000,000 13,000,000 14,000,000	44
		9500 9585 9500 9585 18.570 18.570 18.570 - 45.820 - 45.820	48.380 45.820 45.820
88	CSFB (ynch (0.333) (0.333) (1.529	9	
Gucies / Sources	Deutsche		
	9an 48.359 48.375 48.359 48.375 (0.333) - 6.139 11.531	9670	45.819 45.813 45.819 45.813
	Morgan Morgan 48.360 48.3 48.3 48.3 6 (0.3 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1	(18 570 18 18 570 18 18 570 18 570 18 570 18 570 18 570 18 570 18 570 45 45 570 18 570	
	Vatuation Date 9/16/2008 9/16/2008 9/16/2008 9/16/2008	9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008	1 1 1
	Maturity 2037-08-25 2037-08-25 2037-08-25 2022-08-04 2017-10-16 2017-05-18	2022-05-25 2046-05-25 2046-05-25 2046-05-25 2038-01-25 2046-05-25 2046-05-25 2046-05-25 2046-05-25	2038-01-25 2038-01-25 2012-12-20
	Description ABS CDS-W ABX-HE-AAA 07-1 (LEH) ABS CDS-W ABX-HE-AAA 07-1 (LEH) LS YR NG 3-MO QTRLY CALL RRS R 7 88 (LEH) SYSY INNELD VOL SWAP 5.05% (LEHMAN) 10 YR 2-10 CMS 1YR FIXED 9.28% (LEHMAN) 5YSY IMPLIED VOL SWAP 4.65% (LEHMAN)	5 YSY IMPLIED VOL. SVAZA 4, 523758, (LEHMANI) ABS CDS-W ABX-HE, AM DG. 2 (LEH)	ABS CDS-W ABX-HE-AAA 07-2 (LEH) ABS CDS-W ABX-HE-AAA 07-2 (LEH) CDS-P CDX NA.HY, 9 12/12 (LEHMAN)
	e l		P7161B 15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN) P452LB 5YFY IMPLIED VOL SWAP 4.53375% (LEHMAN) P50073 A85 CDS-W ABX-HE-AA 66.2 (LEH) P50074 A85 CDS-W ABX-HE-AA 66.2 (LEH) P50075 A85 CDS-W ABX-HE-AA 67.2 (LEH) P50076 A85 CDS-W ABX-HE-AA 67.2 (LEH) P50082 A85 CDS-W ABX-HE-AA 67.1 (LEH) P50082 A85 CDS-W ABX-HE-AA 67.1 (LEH)

\$ \$ [27,593,082.15]	
Total Swaps Collateral Total Collateral Value NET SETTLEMENT AMOUNT	

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management 1876s Wilshim Barkmand, Solv. 1846 Los Angeley, California 99878

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TL 310,066,0988 1 At 310,966,8981 www.movanilo.eeo

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WWW. mman make TL 318,964,2000 FAR 310,966,8953

Metropolitan West Asset Management 11766 Wilkhim Bovingund, State, 1598

LAR CARROLL, CARROLLE SECTION

Metropolitan West Ultra Short Bond Fund (MetWest 707)

œ	ry 1
Exhibit B	Amount Amount \$ (1,290,862.50) \$ (433,088.44) \$ (903,603.75) \$ (2,442,588.33) \$ (2,6,667.78) \$ (3,326.00) \$ (4,313.00) \$ (4,313.00) \$ (236,864.07) \$ (236,864.07) \$ (136,333.89) \$ (135,333.89)
	Accrued Interest \$ 137.50 \$ 371.56 \$ 371.56 \$ 371.56 \$ 310.93 \$ 310.93 \$ 310.93 \$ \$ \$ 310.93 \$ \$ \$ 310.93 \$ \$ \$ 310.93 \$ \$ \$ 310.93 \$ \$ \$ 310.93 \$ \$ \$ 310.93 \$ \$ \$ 310.93 \$ \$ \$ \$ 310.93 \$ \$ \$ \$ 310.93 \$ \$ \$ \$ 310.93 \$ \$ \$ \$ 310.93 \$ \$ \$ \$ 310.93 \$ \$ \$ \$ \$ 310.93 \$ \$ \$ \$ \$ 310.93 \$ \$ \$ \$ \$ 310.93 \$ \$ \$ \$ \$ 310.93 \$ \$ \$ \$ \$ \$ 310.93 \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$
	\$ (1,291,000.00) \$ (1,291,000.00) \$ (433,440.00) \$ (203,700.00) \$ (216,400.00) \$ (216,400.00) \$ (217,900.00) \$ (3,325.00) \$ (3,325.00) \$ (3,325.00) \$ (3,325.00) \$ (3,325.00) \$ (3,325.00) \$ (3,325.00) \$ (237,175.00) \$ (237,175.00) \$ (237,175.00) \$ (237,175.00) \$ (237,175.00) \$ (1,045,674.00) \$ (1,35,450.00)
	Current Face 2,500,000 800,000 1,750,000 1,000,000 1,000,000 1,000,000 1,000,000
	# of Units 2,500,000 600,000 1,750,000 3,000,000 1,000,000 1,000,000 1,000,000 1,000,000
THE THE PARTY OF T	Settle Price 48.360 48.360 48.360 48.360 45.820 (0.333) 5.945 8.36 (0.433) 9.585 10.500 10.500 10.500 45.820 45.820
9	Merrill Lynch
Quotes / Sources	CSFB
Quotes	Morgan 48.375 48.375 18.563 18.563 48.375 45.813 10.500 10.500 10.500 10.500 10.500 45.813
	Morgan Stanley 48.359 48.359 18.569 48.359 45.819 (0.452) (0.4
	Markit 48.360 48.360 48.360 18.570 48.360 45.820 10.500 10.500 10.500 10.500 10.500 10.500 10.500 10.500 10.500 10.500 10.500
	Valuation Date 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008
	Maturity 2037-08-25 2038-01-25 2037-08-25 2037-08-25 2037-08-25 2038-01-25 2017-10-16 2017-05-18 2017-05-24 2017-05-24 2017-05-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25
	Description ABS CDS-W ABX HE-AAA 07-1 (LEH) ABX600081
	Description ABS CDS-V ABS CDS-V ABS CDS-V ABS CDS-V ABS CDS-V ABS CDS-V 15 YR NC 3 575Y IMPLI 15 YR NC 3 575Y IMPLI 15 YR NC 3 675Y IMPLI 16 YR NC 3 675Y
	MetWest Swap ID ABX600081 ABX600085 ABX600086 ABX600098 ABX600098 SWAP78818 SWAP78818 SWAP7618 SWAP7618 SWAP7618 ABX600069 ABX600069 ABX600069 ABX600069 ABX600069 ABX600069 Grand Total

\$ (7,512,214,99)	ų.	\$ (7,512,214.99)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*

*Positive Amount represents payment to MatWest portfollo. Final settlement amount subject to verification of collateral values.

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SEI Institutional Investments Trust - Core Fixed Income Fund (Met West 760)

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Exhibit 8	Total Settle	Amount	\$ (3,872,587.50	\$ (4,872,020.00)	\$ (387,258.75	1 1982,671.11	5 (972 569 50	\$ (458,850.00)	\$ 697,849.46	\$ (13,865.25	\$ 181,907.82	\$ 1,036,332.00	\$ (25,878.00	\$ 654,655.50	\$ (5,329,896,11	\$ (1,765,307.67	\$ (1,765,307.67	\$ (1,765,307.67	\$ (1,765,307.67	\$ (87,778,65	\$ (2,681,480.00	\$ (3,843,005,64	\$ (1,921,502.82	1 (8,141,961.1	\$ (2,165,342.22	\$ (1,218,005.00)
			412.50	4,180.00	41.25	60.076		÷	•	1	,	_	•	,	17,263,89	2,317,33	2,317.33	2,317,33	2,317,33	9.35	3,520,00	490.36	245.18	1,038.89	1,857,78	1,045.00
				3 (4,875,200,00) \$	\$ (1 083 600 00)	\$ 1,284,141.98 \$	972,569.50) \$	458,850,00) \$	697,849,46	(13,865,25) \$	81.907.82	035,332,00	(25,878,00) \$	\$ 05.000 \$0	\$ (5,347,160.00) \$	\$ (1,767,625.00) \$	\$ (1,767,675,00) \$	\$ (00 079'/9/'1)	\$ 11.76/625.00	(87,788.00) \$	\$ (2,685,000,00) \$	\$ (3,843,496,00) \$	\$ (1.921,748.00) \$	\$ (8,143,000,00) \$	\$ (2,167,200,00) \$	\$ Connen
			300	750,000 8 138		000 \$ 1,28	50	53	60	*	*		9				-	-								00 000 817 18 00
		3	000,000,0	\downarrow	2.0	77,330,000	1		1	000,070, s	ļ.	1	1	1	nno nca c		000,076,	7,070,	200,675,	00007	3,000,000	4,720,000	200,000	10,000,000	2 260 000	1 2,400,0
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	Settle Drice	48 350	45,820	48,360	45,820	1.661	(5,155)	2 035	C 323	5.945	8 636	(0.431)	9.585	5.380	10 500	10,500	10 500	10.500	A8 360	10 500	18 570	18 570	18 570	45.820	45.820	
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urces	CSFB	,		٠	-			,	(0.333	,	,	(0.411	,				,	í		,	,				,	
Quotes / Sources	Cilibank	,	,	•	, 00	05 130	(5.419)	2.025		,	,	,					í	٠	,	١	٠	t	٠	,	٠	
	JP Morgan		1		42,813			,			•			5.359	10.500	10.500	10 500	10.500	48.375	10.500	18.563	18.563	18.563	45.813	45.813	
	Stan		\perp		1,666	(5,200	(5.506)	2.026	(0.333)	6,139	8.772	0.452		1	10.500	10.500			46.359	10,500	18.569	18.559	18.569	45.819	45.819	***************************************
	\$	1	\perp	46,360		ŗ		,			•		, ,		1	\perp	\perp	1	1	005.01	┙	1		45.820	1	***************************************
		+	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/10/2000	0/16/2000	0746/2000	8/10/2003	0/4/01/04/0	8/10/2008	2/10/2008	97.46.0000	0745/2000	37.50.000	9/10/2008	90000000000	9/19/2009	000000000000000000000000000000000000000	8007000	31 1015000	
	Maturity	2037-08-23	2032-01-23	2038-01-25	2011-06-03	2019-06-03	2019-06-11	2011-06-11	2022-06-04	2017.05.18	2022-05.26	2017.05.24	2038-01.25	2038 01 26	2038 04 26	2010-01-05	2038-01-2E	2037.08.26	2038 Ot 25	2048.05.25	2048.05.25	2046.05.25	2038 01 26	2038-01-20		
	Description ABS CDS.WABX.HE.AAA 07.1 (I FH)	ABS CDS-W ABX-HE AAA 07.2 (I FH)	ABS COS-WABX-HE-AAA 07-1 (LEH)	ABS CDS-WABX-HE-AAA 07-2 (LEH)	1YR2 YR IRS R 4 17 (LEH)	17N 10TR INS P 4.92/5 (LEH)	1YR2 YR IRS H 4 38 (1 EM)	15 YR NC 3-MO OTRI Y CALL IPS B 7 88 (1 CU)	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	5Y5Y IMPLIED VOL SWAP 4 65% (LEHMAN)	15 YR NC 3-MO DTRLY CALL 7 16 (LEHMAN)	5Y5Y IMPLIED VOL SWAP 4.52375% (I EHMAN)	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	ABS CDS-W ABX-HE-AA 07-2 (LEH)	ABS CDS-W ABX-HE-AA 07-2 (LEH)	ABS CDS-W ABX-HE-AA 07-2 (LEH)	ABS CDS-WABX-HE-AA 07-2 (LEH)	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	ABS CDS-W ABX-HE-AA 07.2 (LEH)	ABS CDS-W ABX-HE-AA 06-2 (LEH)	ABS CDS-W ABX-HE-AA 06-2 (LEH)	ABS CDS-W ABX-HE-AA 06-2 (LEH)	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	ABS CDS-W ABX-HE-AAA 07-2 (LEH)		
	MetWest Swap ID De ABX600081 AB			T	SWFL BOOD 17	T	Т	1	1	3		m	7								1	Ī			Grand Iolai	

\$ (40,281,015.58)		\$ (40,281,015.58)	on of collateral values.
Total Swaps	Collatoral	Total Collateral Value NET SETTLEMENT AMOUNT	*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to varification of collateral values.

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SEI Institutional Managed Trust – Core Fixed Income Fund (Met West 761)
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Mahurity Date Market Shurley Market Shurley Mahurity Date Shurley Mahurity Date A5 870 A5 870	Exhibit B	Accrued Total Settle	165.00 \$ (1, 10, 10, 10, 10, 10, 10, 10, 10, 10, 1	6,875.00 \$ (18,408.50) 6,875.00 \$ (2122,525.00) 1,683.73 \$ (1,282,641.27) 1,683.73 \$ (1,282,641.27) 1,583.73 \$ (1,282,641.27) 1,583.73 \$ (1,282,641.27) 1,583.73 \$ (1,282,641.27) 1,583.73 \$ (1,282,641.28) 1,583.73 \$ (1,282,438.13) 1,583.33 \$ (4,685,176.57) 928.89 \$ (1,082,671.11)
Morgan Marting Date Da		Principal	\$ (1,249,200,00) \$ (1,291,000,00) \$ (541,800,00) \$ (644,592,00) \$ (644,592,00) \$ 461,317,78 \$ (10,407,25) \$ 140,889,39 \$ 777,249,00	\$ (19,408.50) \$ (1,284.325.00) \$ (1,284.325.00)
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\$ (23,132,430,97)	,	\$ (23,132,430.97)
Tota! Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*

Positive Amount represents payment to MetWest portiblia. Final settlement amount subject to venfication of collateral values

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Exhibit B			A STATE OF THE PERSON NAMED IN THE PERSON NAME	Total Settle	Amount	TO 19 497 97	10.200.00.	04,000.30	5 101,601.00	\$ (183,234.47)	\$ (905,111.38)	\$ (272.617.13)	\$ (272,617.13)	(272,617.13)	\$ (272,617.13)
		Production of the state of the			Accrued Interest				,	240.53	92.13	357.87	357.87	357.87	357.87
		The second of th			Principal	\$ 12,483.87	164.085.90	101 601 00	200,100,101	(183,475.00)	(905,203,50)	(272,975,00)	(272,975.00)		(272,975,00) \$
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				Service Circles	מאומ ב (ורכ	5.945	8.636	9.585	10 500	0 0 0	40 600	2000.0	0000	10.500	200
	ces			Ment II	2 700	007.0	9.500	9.500	1	1	,	-	***************************************	*	
	Quotes / Sources			JP Morgan I vnch	2			*	10.500	9.938	10.500	10.500	10.500	10.500	The state of the s
	đ		Margan	Stanley	6 130	B 7773	2000	9.070	10.500	9.925	10,500	10.500	10.500	10.500	
				Markit		1		ĺ	10.500	9.930	10,500	10,500	10,500	10.500	
Nest 763)			Valuation	Oate	9/16/2008	9/16/2008	9/16/2008	0/16/2000	8007/01/6	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	
Fund (Met \				Maturity	2017-10-16	2017-05-18	2017-05-24	30 10 0100	C7-10-00-7	2037-08-25	2038-01-25	2038-01-25	2038-01-25	2038-01-25	
SEI Institutional Investments Trust Long Duration Fund (Met West 763)			de		STOLEN TO SOVAT 5.05% (LEHMAN)	-	7	ABS CDS-W ABX-HE-AA 07-2 (LEH)	ABS CDS WARX HE AS 07 4 0 Fts						\$\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\
SEI Instit			MetWest Swap	SWAPSOFIA	Signature	20000000	SAVAT 45ZLB	ABA600029	ABX600050	ABX600059	ABXEODOGO	ABX600063	ABX600064	Grand Total	

\$ (1,900,643.61)	**	\$ (1,900,643.61)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Hetropolitan West Asset Hanagement 11766 Wikidan Boss-vand, Sudas 1808 Lot Angelos, Castonia 1902,3

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Exhibit B	Amount 5
	Accrued interest \$ 572,290.68 \$ 57,290.68 \$ 57,290.68 \$ 57,290.68 \$ 57,290.68 \$ 57,290.68 \$ 57,290.68 \$ 57,290.68 \$ 57,290.69 \$ 57,000.69
	\$ 5.467.475.00 \$ 5.582,500.00 \$ 5.582,500.00 \$ 5.77,389.76 \$ 319,385.70 \$ (1,552,825.00) \$ (221,850.00) \$ (921,850.00) \$ (921,850.00) \$ (921,850.00) \$ (56,882,250.00) \$ (56,882,250.00) \$ (56,882,250.00) \$ (56,882,250.00)
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	# of Units 65,000,000 125,000,000 2,125,000 3,700,000 1,735,000 1,030,000 1,030,000 1,030,000 1,030,000 1,030,000 1,000,000 1,000,000 1,000,000 1,000,000
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Quotes / Sources	Citibank 8.421 6.873 10.681
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Met West	Valuation Date 9116/2008 9116/2008 9116/2008 9116/2008 9116/2008 9116/2008 9116/2008 9116/2008 9116/2008 9116/2008 9116/2008
ation Fund (Maturity 2026-12-04 2028-07-02 2027-03-02 2017-10-16 2017-05-24 2031-08-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25
SEI Institutional Investments Trust – Extended Duration Fund (Met West 764)	Mat/Mest Swap Description Style="12"> SWAP-SOBLB 20YR IRS R 5.06 (LEHMAN) 2075-12.04 SWAP-SOBLB 20YR IRS R 4.025 (LEHMAN) 2075-12.04 SWAP-SOSLB 20YR IRS R 4.025 (LEHMAN) 2073-07-02 SWAP-SOSLB 50YR IRS R 1.025 (LEHMAN) 2077-01-01 SWAP-RESELB 50YR IMPLIED VOL SWAP 5.05% (LEHMAN) 2017-01-01 SWAP-RESELB 575Y IMPLIED VOL SWAP 4.65% (LEHMAN) 2018-01-25 ABX 600000 ABS CDS-WABX-HE-AA 07-2 (LEH) 2018-01-25 ABX 600000 ABS CDS-WABX
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\$ 7,568,232.39		\$ 7,568,232,39
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to venfication of collateral values.

Metropolitan West Asset Management 1836 Scholars Fabricas (Scholars)

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			Total Settle	Amount			\$ (387 258 75)		4 (1,552,75)	443 360 30	00.503,30	(3.019.10)		5 73,804.50	
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		 	Delin city of		\$ (387,300,003		(387,300,00)	(4 5,82 75) e	100000	\$ 112,269,30		(3,019.10)	73 204 50		
-		 	Current Cace	201111000	750,000	750.000		470 000 1	ľ	000,006,1	200 000	000,007	\$ 000 0ZZ		
			# of Units	440	000,000	750.000	00000	470,000	200 000	UUU,UUC,	700 000	200,20	770,000		
			Settle Price # of Units	COC 01	10.300	48.360		(0.333)	9038	000.0	(0.431)	1	3,333		
		Merrill	Lynch			,	***************************************		COR R	2	•	CONT	3.300		
Quotes / Sources			CSFB	,		,	10 000	(0.000)	•	11.1	(14.0)		,		***************************************
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Maturity 2037-08-25 2037-08-25 2022-06-04 2017-05-18 2022-05-25 2017-05-24

ABS CDS-W ABX-HE-AAA 07-1 (LEH)
ABS CDS-W ABX-HE-AAA 07-1 (LEH)
15 YEV THICLY CALL IRS R 7 88 (LEH)
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15 YEN ING 3-MO QTRLY CALL 7.16 (LEHMAN)
26 SYSY IMPLIED VOL SWAP 4 52375% (LEHMAN)

ABX600094
SWAP78BLB
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Grand Total

MetWest Swap

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Exhibit B

(593,025.55)	(770,520.85)	(770,520.85)	177,495.30
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6/3	**	••	••
	Price 99.808	•	Remaind
	Par Amount (772.000)		
	Asset 313588M36	iral Value	NET SETTLEMENT AMOUNT
Total Swaps	Collateral	Total Collateral Value	NET SETTLE

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

SEI Global Master Fund Pic and Sub-Fund: SEI (SGMF) US Fixed Income Fund (Met West 768)

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1	Exhibit B	Total Settle Total Settle
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		Morgan Stanley (0.452) 9 670 45.819
		Markii - - - - - - - - - - - - - - - - - -
		Valuation Date 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008
	***************************************	Maturity 2017-05-18 2022-05-25 2017-05-24 2038-01-25
West Gate Mortgage Assets, L.P. (West Gate 1001)		MAN) HAAN) LEHMAN)
L.P. (West	**************************************	Description 5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN) 15 YR NC 3-MO GTRLY CALL 7.16 (LEHMAN) 5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN) ABS CDS. WABX-HE. AAA 07.2 (LEH)
e Assets,		PLIED VOL.
Mortgag		
West Gate		MetWest Swap ID SWAPTRE SWAPTRE SWAPASZLE ABXRORO71 Grand Total

\$ (348,964.06)	Price 13.928 \$ (682,461.22) 190,000 \$ (140,000.00)	\$ (822,461.22)	\$ 473,497.17
	Par Amount (4,900,000) (140,000)		
Total Swaps	Collateral Asset 38374L556 Cash	Total Collateral Value	NET SETTLEMENT AMOUNT

Positive Amount represents payment to West Gate. Final settement amount subject to verification of collateral values.

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West Gate Strategic Income Fund i Master Fund, Ltd. (West Gate 1002)

Exhibit B		Total Settle	1	250 472 EAL	(220, 17 £.30)	(734 60)	(00.1.07)	20,000,45	00.886.00	154,085,90	(4,313.00)	33,547,50	232.045.891	325.678.441	(325.578 4d)	465 548 581	(27,066,78)	113,437.50
		Total	Amount				2 4	•	•	•	6 9	••	5	*	45	\$	•	s
		Accrued	Interest	27 40	232 22	4000					,	ŕ	29.61	41.56	41.56	399,42	23.22	(9,075,00)
			=	60	60	500	45	8	8		8	50	20)	\$ (00.	\$ (00	\$ (00	\$ (00	20
		-	Current Face Principal	\$(258,200,00)	ļ	+	\$ 20	69	+		2	\$ 33,547.50	\$(232,075.50)	\$(325,720.00)	\$(325,720.00)	\$(465,948,00)	\$ (27,090.00)	\$ 122,512,50 \$
			Current Fac	500,000	500,000	220,000	350,000	2,000,000	1.900.000	4 000 000	000,000,	350,000	285,000	400,000	400,000	860,000	20,000	990,000
			# of Units	500,000	200,000	220,000	350,000	2,000,000	1,900,000	1 000 000	000,000,	000,000	285,000	400,000	400,000	960,000	20,000	1,000,000
			vette Pace	48.360	45.820	(0.333)	5.945	11.530	8.636	(0.431)	7020	0.000	0/6.6	0,000	0/00/	43.820	45.820	070.10
		Merrill	Lynch	,	,	_	5.750	Ì	8.500		0 500	2000				,	27 27 2	
Irces		000	0.00			(0.333	,	11,529	'	(0.411)	,	***************************************	-	,			R7 835	
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	***************************************	IP Moraso	48 775	AE 042	40.013	,		•		٠		18,563	18.563	18,583	45.813	45.813		
		Morgan	48 359	0 to 9 F	0 333	6 130	44 694	25.70	0.112	(704:0)	9.670	18,569	18.569	18,569	45,819	45.819		
		Markit	48.360		L	٠	***************************************			*	,	18.5	18.570	18,570	45.820	45.820	٠	The state of the s
		Valuation	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/18/200R	a/16/2008	200410	8002/9L/6	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	
		Maturity	2037-08-25	2038-01-25	2022-06-04	2017-10-16	2017-06-05	2017-05-18	2022-05-25	2047 05 24	47-00-7107	2046-05-25	2046-05-25	2046-05-25	2038-01-25	2038-01-25	2012-12-20	
	200		T	T	1	- 1	- 8	- 1	- 1			T	Γ	Τ	ABS COS MADO LIC AAA GO S C C	Che b cov My us a same of the	COST COVINCIA 12/12 (LEHWAN)	
	MetWest Swan	(I)	ABOOOD A	CGOODOVOV	SWAP/BBLB	STVAP DUDI.E	SWAP928LB	SWAP4651.8	SWAP716LB	SWAP4521.8	ABX600072	ABX600073	ABX600074	ABX600078	ABX600099	CDXROOTS	Grand Total	

\$ (1,347,427,56)	\$ (275,000.00)	\$ (275,000.00)	\$ (1,072,427.56)
_	Price 100.000	لسسا	لسا
	Par Amount (275,000)		.LN
	Asset	srai Value	NET SETTLEMENT AMOUNT
Total Swaps	Collateral	Total Collateral Value	NET SETTL

ositive Amount represents payment to West Gate. Final settlement amount subject to unattended and an action of

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\$ (203,549.03) \$ (203,549.03) *Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values WHEN THE VERTICAL CURREN TL 310.966, 12746 Hefropolitan West Asset Management 1766 Wilhitm Barry sard, Subs. 1548 Los Engel y Carlibania 1992s NET SETTLEMENT AMOUNT* Total Collateral Value Total Swaps Collateral

Exhibit B		April Matter Co.			Total Settle		Amount	25.97 \$ (203.549.03)	
					Accrued	information in	ŝ		
						Dringing	in contract	\$ (203,575.00) \$	
		-				Current Face		00'052	
				***********		Lar wordail define Price # of Units	18 563 18 570	00,002	
						Joenne Luce	18 57/	20.01	
	Quotes / Sources			- Andreas	ID AACTES	5		ı	
	Quot			Morgan	Stanlan	Calley	18.569		
					Markit	1	18.570		
				Valuation	Date		9/16/2008		
				*********	Maturity		7-040-05-7		
		WANTED THE PROPERTY OF THE PRO		!	COL	S.M. ARY LIE AA OF 5 /1 FLIX	1 2046-US-25 9/16/2008		Marie and Arthur and A
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			Mattheat	Sum ID	Swap D	ABX600088		Stand lotai	

San Diego Foundation (Met West 1430)

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Exhibit B	Total Settle Amount 230,068.58 \$ 1,728,261.98 (4,995.56) \$ 664,732.44 \$ 664,732.44 \$ 1,527,848.00 510,990.28 \$ 4,587,370.28 (5,563.97) \$ 1,033,836.03 (26,950.00) \$ 841,876.70 (42,071.94) \$ 3,256,338.56
W	Amount 5 1,728,261 5 1,728,261 5 6,82,82 6 5,82,82 6 5,82,84 6 8 1,627,848 7 1,033,836 5 1,690,293 5 1,690,293 5 1,079,924 5 1,079,924
	ed Interest 230,068.58 (4,995.56) (4,990.28 (5,63.97) (26,950.00) (42,071.94)
	Accrued Interest \$ 230,068.58 \$ (4,995.56) \$ \$ 510,990.28 \$ (26,980.00) \$ \$ (42,071.94) \$ \$ \$ (42,071.94) \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$
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TV (MERICALASSA) IN THE PARTY ASSESSMENT OF THE PARTY	Irrent Face Principal 15,900,000 \$1,498,193.40 3,200,000 \$695,828.00 11,000,000 \$695,882.00 14,000,000 \$1,527,848.00 35,000,000 \$1,040,400.00 6,300,000 \$1,040,400.00 6,300,000 \$1,040,400.00 6,300,000 \$1,040,400.00 6,300,000 \$1,040,400.00 6,300,000 \$1,040,400.00 6,300,000 \$1,040,400.00 6,300,000 \$1,040,400.00 6,300,000 \$1,040,400.00 6,300,000 \$1,040,230.00 6,700,00
	Current Face 15,900,000 3,200,000 11,000,000 35,000,000 6,000,000 6,300,000 6,300,000 6,300,000 6,700,000 10,900,000
	# of Units 15,900,000 3,200,000 11,000,000 14,000,000 35,000,000 6,000,000 6,300,000 24,500,000 23,000,000 6,700,000
urces	Settle Price 9.423 20.929 6.326 10.913 11.847 17.340 13.791 73.403 8.363 8.563
Quotes / Sources	CSFB 9.418 18.077 10.905 11.642 17.371 14.249 19.513 7.903 8.385
	Citibank 9 427 23.781 6.330 10.921 11.651 17.309 13.330 13.330 13.339 13.339 7.413 7.582 7.582
	Valuation Date 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008
	Maturity 2027-11-21 2028-02-29 2028-02-29 2030-02-22 2037-11-21 2037-12-04 2038-01-26 2040-12-03 2041-12-24 2047-11-29
West 1611	
n (Met	55 (LEH) 50 53 05 50 75 05 50 75 05 50 16 16 50 16 16 50 17 5 50 17 5 50 17 5 60 17 5
on Pla	00 S R 5.12 S R 5.12 S R 5.16 S R 5.16 S R 5.16 S R 7.95 S R 7.95
Pens	Description 20YR IRS R 5.125 (LEH) 20YR ZC R FIXED 5.305 (LEH) 22YR20YR IRS R 5.0725 (LEH) 2YR20YR IRS R 5.47(LEH) 30YR ZC R FIXED 5.07 (LEH) 30 YR ZC R FIXED 6.07 (LEH) 30 YR ZC R FIXED 6.07 (LEH) 30 YR ZC S 135% (LEH) 34 YR30YR IRS R 5.175 (LEH)
Trinity Health Pension Plan (Met West 1611)	MetWest Swap SWAP512LB SWAP530ZLB SWAP530ZLB SWAP530ZLB SWAP507LB ZYRZ0YR IRS R 5.125 (LEH) SWAP507LB ZYRZ0YR IRS R 5.0725 (LEH) SWAP516LB ZYRZ0YR IRS R 5.47(LEH) SWAP516LB SWAP516LB SWAP511LB SWAP507LB SWAP511LB SWAP507LB SW

\$ 17,671,568.45	Price 108.645 \$ 9,321,761,66 108.371 \$ 6,892,401,56	\$ 16,214,163,22	\$ 1,457,405.23
	Par Amount 8,580,000 6,360,000		
	Asset 31359MW41 912828GU8	ral Value	NET SETTLEMENT AMOUNT*
Total Swaps	Collateral	Total Collateral Value	NET SETTLE

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values. TTL 110,266,2000 Metropolitan West Asset Hanagement 1976 Wikidor, Bongment, Syda 1880 Los don Del Calibrada 1992

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				nnotes	duotes / Sources					A CONTRACTOR OF THE PROPERTY O		
Valuation			Morgan				Settle	***************************************			<	
Uate	101	*****		Lehman	Citibank	CSFB	******	# of Units	Current Face	Dalocado	Accrued	lotal Settle
203/-08-25 9/1//2008		47.000	47,000	47 000	,		47 000	4000	200	r in Capac	merest	Amount
2038-01-25 9/17/2008		45.070	45.070	45.070	-	-	2007	000,000,	1,000,000	\$ (230,000,00) \$	\$ 57.50	\$ (529.942.50
2037-08-25 9/17/2008	1	47 000	000	0/0/01			45.070	1,500,000	1,500,000	\$ (823,950,00) \$	\$ 72833	C (823 324 87
+	1	200.00	000.74	47.000g		'	47.000	750,000	750.000	750,000 \$ (397,500,007)		7307 466
+	1	10.630	18.230	18 230		,	18.230	1,200,000	1,200,000	1,200,000 \$ (981,240,00) \$	1	(004 400 CT
+	1	200.	47.000	47.000	,		47.000	1,000,000	1 000 000	000 000 \$ 7530 000 000		4 (301,109.67
+	•	45.0/0	45.070	45.070	,		45,070	1,000,000	1 000 000	000 000 \$ (546 300 00)	ľ	3 (323,942.50
+		-		1	1.882	2.035	1.958	18,000,000	18 000 000	18 000 000 4 345, 464 43	400.00	5 (548,814 44)
+	,	-	,	,	(5.943)	(5,990)	(5 967)	4 300 000	200,000,0	24.484.45	9	3 352,494.42
2019-06-11 9/17/2008		,		,	(6 235)	(A 285)	(a Sent	000,000,	4,590,000	4,390,000 \$ (261,933,74)	·	\$ (261,933.74)
2011-06-11 9/17/2008			,	,	2 257	2007	2330	000,008,1	000,056,1	(122,069,77)	69	\$ (122,069.77
2011-06-13 9/17/2008	1	ļ,	*		2010	2000	4.332	8,010,000	8,010,000	8,010,000 \$ 186,793,25		\$ 186,793.25
2019-08-13 9/17/2008	1		1		(307.9)	10.00	2.498	000'066'9	5,990,000	5,990,000 \$ 149,641.58	69	\$ 149.841.58
2011-06-17 9/17/2008		,	+		2 043	(270.0)	(6.806)	1,460,000	1,460,000	\$ (89,373.03)	69	\$ (99.373.03
2019-06-17 9/17/2008		-	-	1	(7 98.4)	2,003	296.7	8,010,000	8.010,000	8.010,000 \$ 239,333.71	69	\$ 239,333.7
***************************************	1	-			(200-1)	(0.0.0)	255	000 005	1 050 000 1	4 145 000 0 47 4 000 080	*	

Total Swaps	\$ (3,521,807.12)
Collateral	, us
Total Collateral Value NET SETTLEMENT AMOUNT*	\$ (3,527,607.12)

Metropolitan West Asset Management Tr. 318,866,8598

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

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Russell Strategic Bond Fund (formerly known as Russell Investment Company Fixed Income III Fund) (Met West 775)

Evhihit	n North	Total Settle	Amount	\$ (688.925.25)	\$ (1,097,628,89)	\$ (629 947 SO)	\$ 11 389 905 181	\$ (754 943 75)	\$ (1.097.628.89)	\$ 352.494.42	\$ (261,933.74)	\$ (122,069.77)	\$ 186,793.25	\$ 149,641.58	\$ (99,373.03)	\$ 239,333.71	(156,005.89)	The second secon
		Accrued	Interest	\$ 74.75	\$ 971.11		\$ 184.64	\$ 86.25	\$ 971.11			\$	•	·				
			Ĕ	\$ (689,000.00)	\$ (1,098,600,00)	\$ (530,000.00)	\$ (1,390,090,00)	\$ (795,000.00)	\$ (1,098,600.00)	\$ 352,494,42	\$ (261,933.74)	\$ (122,069,77)	\$ 186,793.25	5 149,641,58	\$ (99,373.03)	\$ 239,333,71	\$ (156,005.89)	
			-	1,300,000	2,000,000	1,000,000	1,700,000	1,500,000	2,000,000	18,000,000	4,390,000	000'096'1	6,010,000	000'086'0	1,445,000	000'010'0	non'nea'ı	
			# OI UNITS	1	ľ	1,000,000	1,700,000	\perp			4,390,000	000,000	000,010,0	1,460,000	000,000	1000000	000'000'	
west (/b)		Settle	47.000	75,000	12.020	47.000	18,230	47.000	1	1	(3)		\downarrow		L	ľ		
nua) (Met	Secu	Calbank	+				1	,	2000	(5 943) (F 990)	\perp	Ļ	\downarrow	L	2.913 3.063	(7.984) (8.016)		
	Quotes / Sources	ehman Cii	+-	45.070	47,000	18 230	47 000	45.070	3,000		18					,		
(9/) Isan land (min i income may find		Morgan	47,000	45.070	47,000	18.230	47 000	45 070		<u> </u>	,	,		,	•			**************************************
		Markit	8 47.000	8 45.070	9 47.000	3 18.230		3 45.070		,	,	,	,	,	,	,		
		Valuation Date	_	9/17/2008	9/17/2008	9/17/2008	9/17/2008	9/17/2008	9/17/2008	9/17/2008	4	+	+	4	+	9/17/2008	Confliction of the Confliction o	
		Maturity	2037-08-25	2038-01-25	2037-08-25	2046-05-25	2037-08-25	2038-01-25	2011-06-03	2019-06-03	2019-06-11	2011-06-11	2011-06-13	2019-06-13	71-90-1702	71-90-5107		
	ORDER STREET OF THE PROPERTY O		ABS COS-WABX-HE-AAA 07-1 (LEH)	Т	T	T	Т	1	1	T	IYR2 YR IRS D 4 38 // EU		Т	1-		7	THE PARTY OF THE P	
		Swap ID	ABX600085	ARXEODORE	ARYADODA	ABYBOOK	A DVOODS	CHART BOOK	SWELDOOD	SWEI BOOOK	SWFLB0006	SWFLB0007	SWFLB0008	SWFLB0009	SWFL B0010	Grand Total	The state of the s	

\$ (5,310,064.11)	φ.	\$ (5,310,064.11)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT

TEL 310,946,8700 FAX 310,366,895.1 Hetropolitan West Asset Hangement 11726 Vilkhim Bowevard, Svin 1660 Los Angalos, California 19923

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values

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Russell Investment Company MultiStrategy Bond Fund (Met West 776)

œ	
Exhibit B	Amount 5 (2,649,712.50) 5 (4,16,108.35) 5 (1,854,712.50) 5 (1,854,712.50) 5 (2,19,770.00) 5 (2,14,072.22) 5 (2,14,072.22) 5 (2,14,072.22) 5 (2,14,072.22) 5 (3,19,39.13) 5 (431,939.13) 5 (431,939.13) 5 (351,888.44) 5 (351,888.44) 5 (552,070.84)
	and interest 287 50 3 641 66 201.25 651 67 2 230.00 2.427.78
	cipal (4,119,750,00) (4,119,750,00) (4,905,000,00) (4,905,000,00) (2,745,000,00) (2,745,000,00) (2,745,000,00) (2,745,000,00) (3,1939,19) (431,939,1
	Current Face 5,000,000 7,500,000 8,000 000 6,000,000 6,000,000 63,720,000 15,520,000 15,520,000 28,330,000 28,330,000 28,330,000 28,330,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000 6,900,000
	# of Units 5,000,000 7,500,000 8,500,000 6,000,000 6,000,000 15,520,000 15,520,000 15,520,000 28,330,000 28,330,000 28,330,000 5,170,000 28,330,000
	CSFB
ources	Citibank 0 1 1.882 (5.843) (6.235) 2.257
Quotes / Sources	Lehman 47 000 47 000 18 230 47 000 45 070
9	Morgan Starley 47,000 47,000 18,230 47,000 45,070
	Markit 47,000 45,000 47,000 18,230 47,000 45,070
	Valuation Date 9/17/2008 9/17/2008 9/17/2008 9/17/2008 9/17/2008 9/17/2008 9/17/2008 9/17/2008 9/17/2008 9/17/2008
	Maturity C 2037.08.25 2038.01.25 2037.08.25 2037.08.25 2037.08.25 2037.08.25 2037.08.03 2019.08.03 2019.08.03 2019.08.03 2019.08.03 2019.08.17 2011.08.17 2011.08.17
	MetWest Swap Description ABS G00081 ABS CDS-W ABX.HE.AAA 07.1 (LEH) ABX600081 ABS CDS-W ABX.HE.AAA 07.1 (LEH) ABX600086 ABS CDS-W ABX.HE.AAA 07.1 (LEH) ABX600086 ABS CDS-W ABX.HE.AAA 07.1 (LEH) ABX600086 ABS CDS-W ABX.HE.AAA 07.1 (LEH) ABX600095 ABS CDS-W ABX.HE.AAA 07.2 (LEH) ABX600095 ABS CDS-W ABX.HE.AAA 07.2 (LEH) SWFLB0001 1YR2 YR IRS R 4.17 (LEH) SWFLB0000 1YR10YR IRS P 4.97 (LEH) SWFLB0000 1YR2 YR IRS R 4.38 (LEH) SWFLB0000 1YR2 YR IRS R 4.37 (LEH) SWFLB0000 1YR2 YR IRS R 4.4775 (LEH) SWFLB0000 1YR2 YR IRS R 4.74 (LEH) SWFLB0010 1YR10YR IRS P 5.04 (LEH) SWFLB0010 1YR10YR IRS P 5.19 (LEH) Grand Total
	MetWest Swap ID ABX600081 ABX600085 ABX600086 ABX600086 ABX600086 ABX600096 SWFLB0001 SWFLB0005 SWFLB0006 SWFLB0007 GRand Total

Total Swaps Collateral	w w	\$ (17,364,793.07)
Total Collateral Value NET SETTLEMENT AMOUNT	<u> </u>	\$

*Positive Amount represents payment to MatWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management 11766 Wilbidge Bors-cand, Serv. 1588 Los Angeles, Caldinnia, 1973

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Russell Investment Funds Core Bond Fund (Met West 777)

Exhibit B	Total Settle	\$ (384,170.11)	(490,554.83)	(185,479.87)	(274,407.22)	(100,835.54)	(46,949.91)	71,825.62	(38,115,68)	92,028,44	(60 002 2R)
			9 49	49	w u	2 2	657	u, u	5	s	s
	Accrued Interest	339.89	65.17	20.13	242.78		*	,	4	,	,
	100 000 11 11 11 11 11 11 11 11 11 11 11	(384,510.00) \$		(185,500.00) \$	1	(100,835,54) \$	74 825 62 8	57,458.37 \$	(38,115.68) \$	-	(60,002.26)
	Current Face Prin	700,000 \$ 500,000 \$	\$ 000,000	500,000	6,920,000		3 080 000	1 1	\$60,000	3,080,000 \$	\$ 000'09/
	# of Units 400,000	700,000 500,000	950,000	500,000	6,920,000	750,000	3,080,000	2,300,000	280,000	250,000	000'00'
	CSFB	, ,	٠, ،			(5.285)	2.407	2.571	3.063	(8.016)	
ources	Citibank	ž į	, ,	'	1.882	(6.235)	2.257	2.425	2.913	(7.984)	
Quotes / Sources	Lehman 47 000	$\bot \bot$	47,000	45.070			,	, ,	•	٠	
	Morgan Stanley 47.000	47,000	47.000	45.070	* •		-			ŧ	
	Markit 47,000 45,070		47.	45.070		,	٠	, ,	٠	,	
	Valuation Date 9/17/2008	9/17/2008	1 1	9/17/2008	1 1	9/17/2008	9/17/2008	9/17/2008	9/17/2008	9/1//2008	
A STATE OF THE PROPERTY OF THE	Maturity 2037-08-25 2038-01-25	2037-08-25 2046-05-25	2037-08-25	2011-06-03	2019-06-03	2019-06-11	2011-06-13	2019-06-13	2011-06-17	71-00-6102	
	Swap Description ABS CDS-W ABX-HE-AAA 07-1 (LEH) ABS CDS-W ABX-HE-AAA 07-2 (LEH)	ABS CDS-W ABX-HE-AAA 07-1 (LEH) ABS CDS-W ABX-HE-AA 06-2 (LEH)	ABS CDS-W ABX-HE-AAA 07-1 (LEH) ABS CDS-W ABX-HE-AAA 07-3 (LEH)	Г	1YR10YR IRS P 4.9275 (LEH)	17R2 YR IRS R 4.38 (LEH)	1YR2 YR IRS R 4,4775 (LEH)	1YR10YR IRS P 5.04 (LEH)			THE PERSONNEL WHITE AND AND AND AND ADDRESS OF THE PERSONNEL WAS ADDRESS O
	MetWest Swap ID ABX600081 ABX600085 ABX600085		T	7 1	SWFI BOOK 1YF	-		SWFL B0008 1YR		Grand Total	No. of Address and April 1995

\$(1,700,636.72)		\$ (1,700,636,72)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*

TEL 310.966,8948 FAX 318,966,8961 Metropolitan West Asset Hanagement 11786 WE Man Benevard, Svice 1863 Loss dan ver Carlossda 1978

*Positive Amount represents payment to MetWest portfolio. Final settlament amount subject to verification of colleteral values.

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~	Russell Institutional Investments, LLC —Russell Core Bond Fund (formerly	l Fund (forme	rly known a	s Frank Ru	Issell Trus	t Company	/-Russell	Common Tr	ust Core Bo	known as Frank Russell Trust Company-Russell Common Trust Core Bond Fund) (Met West 778)	t West 778)	Ä	Exhibit B
				Quotes	Quotes / Sources						•	ĺ)
Valication	afloa												П
Maturity	5		Stanley	ehman	Citibook	ano C			140 î. j.			Total Settle	9
2037-08-25 9/17/2008		47.000	4	+	Y COUNTY	Cora	-+	# of Units	Current Face Principal	Principal	Accrued interest Amount	St Amount	·····
2038-01-25 9/17/2008		5.0	L	Ļ		*	000.7	800,000	\$ 000,008	\$ (424,000.00)	\$ 46.00	\$ (423	(423 054 00)
2037-08-25 9/17/2008		0	L	\downarrow		_	45.070	1,250,000	1,250,000	\$ (886,625.00)	\$		1886 049 Oct
9/17/2008		12				,	47.000	800,000	600,000	\$ (318,000.00)	*		317 965 500
1	7/2008	1 '	,	L	1882	2.035	1 059	1,000,000	1,000,000	\$ (817,700.00)	\$ 108.61	s	(817.591.39)
ì	7/2008	,	,		(5.943)	(5 990)	/5 087/	2 700 000	11,080,000			\$ 216	216,979.90
ł	7/2008	1		,	2.041	2.053	2 047	4 900 000	2,700,000	\$ (161,098,20)		\$ (161,	(161,098.20)
2019-06-10 9/1//2008	7/2008	1	,	,	(6.667)	(6.574)	(8 8201	1 200 000	4,900,000	\$ 100,303.50	69	\$ 100,	100,303.50
	1/2008	1	•	,	(6.235)	(6.285)	(A 260)	1 200 000	_		ss.	\$ (79,	(79,441.50)
	//2008		-	٠	2.257	2.407	2332	4 930,000		ı	s	\$ (75,	(75,119.86)
1	1/2008	1		,	2,425	2.571	2 408	000,000,0	_	\$ 114,957,63	5	\$ 114,	114,967.63
┸	1/2008	٠.	,	٠	(6.791)	(6 822)	(R ROE)	200000000000000000000000000000000000000	0,00,000	5 215,343.98		\$ 215,	215,343.98
	7/2008	-	•		2.913	3.063	2 988	4 990 000	2,100,000	(142,933.81)	•	\$ (142.	142,933.81)
14019-05-17 9/17/2008	1/2008		-	,	(7.984)	(8.016)	(B.000)	1 200 000	4,830,000	147,305.26		\$ 147,	147,305.26
A STATE OF THE PARTY OF THE PAR						7		200,000	000,002,	(96,003,62)		96) \$	(96,003.62)
						-							

\$ (2,005,225.67)	, sa	\$ (2,005,225.67)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT⁺

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management 1755 Wilsiam Benevard, Sein 1531 Los In. Fe, California vietz

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